Applied Financial Economics, 1991, **1**, 246

AUTHOR INDEX AND TITLE INDEX

Ansic, D., 193

Baumol, W. J., 1
Blake, D., 105
Brooks, R. M., 21

Cheung, D. Wai-Wah, 175

Dixon, R., 159
Drinka, T. P., 25

Fiocca, M., 35

Glass, J. C., 235
Gunasekaran, A., 139

Hey, J. D., 35
Hine, S. C., 149
Hodgkinson, L., 79

Karfakis, C. I., 123
Kille, S. L., 25
Krehbiel, T. L., 25

Lim, K.-G., 85
Lim, G. C., 159

MacDonald, R., 211
Madura, J., 89
Madura, J., 205
Martikainen, T., 97, 139
McKillop, D. G., 235
Mills, T. C., 241
Moazzami, B., 129
Muhtaseb, M. R., 61

Philippatos, G. C., 61, 223
Phoon, K.-F., 85
Praschnik, J., 165
Ptasienski, S., 25

Schnader, M. H., 135
Scowcroft, D., 185
Serletis, A., 185
Sharma, S, C., 175
Sharpe, I. G., 71
Speight, A. E. H., 211
Stekler, H. O., 135

Tan, M. L., 11
Trescott, P. B., 175
Tucker, A. L., 89

Viswanathan, K. G., 223

Wong, K. A., 11

Yli-Olli, P., 139

Zarruk, E., 205

A weak form test of the efficiency of the Japanese Yen futures market, 25
An assessment of risk and return in the Singapore stock market, 11
An experimental investigation of the Miller–Orr transactions demand for cash model, 193
Assessing the predictability of UK stock market returns using statistics based on multiperiod returns, 241

Brazilian debt crisis and financial markets: an analysis of major economic events leading to the Brazilian debt moratorium, 223
Building society ownership structure and capital management, 71

Determinants of stock price reaction to announcements of equity financing, 61

Efficiency in Irish banking: theory and evidence, 235
Enterprising pursuit of rents and the case of takeovers, 1
Evaluating predictions of change: an application to inflation forecasts, 135

Government deficits and interest rates: an announcement effects approach, 149

Impact of the thrift bailout on bank risk, 205
Incremental significance of pre-specified macroeconomic factors in testing the arbitage pricing theory: empirical evidence with Finnish data, 139
Information effects of First Republic Bank's failure, 89
Informational efficiency of European equity markets, 79
Informational efficiency of commodity futures prices, 185
Insurance and saving, 35

Long- and short-run demand for currency by the non-bank private sector, 159

Monetary interdependence between the United States and United Kingdom under alternative exchange rate regimes, 175
Monetary policy and the velocity of money in Greece: a cointegration approach, 123

Non-linear dependence? A look at the Treasury Bill futures market, 165

On the significance of the economic determinants of systematic risk: empirical evidence with Finnish data, 97

Testing a non-linear model portfolio behaviour with time-varying expectations and risks: the case of UK private sector pension funds, 105
Tests of rational bubbles using cointegration theory, 85
The term structure of interest rates under rational expectations: some international evidence, 211
The Fisher equation controversy re-examined, 129
The impact of M3 announcements on interest rates in the United Kingdom, 21